

Find points on sphere  $x^2 + y^2 + z^2 = 4$  closest to and furthest from  $(3, -2, 1)$ .

10/18

Soln: Optimize: Distance  $\rightarrow$  Distances  $(x, y, z), (3, -2, 1)$

Subject to: Sphere  $\rightarrow x^2 + y^2 + z^2 = 4$

Equivalent: opt.  $d^2 = (x-3)^2 + (y+2)^2 + (z-1)^2$  } try w/ Lagrange multiplier here  
 Subj. Sphere  $\rightarrow x^2 + y^2 + z^2 = 4$

Not necessary  $\rightarrow$  improves QOL:  $(x^2 - 6x + 9) + (y^2 + 4y + 4) + (z^2 - 2z + 1)$  opt  
 $(x^2 + y^2 + z^2 = 4)$  Subj.

$$\text{opt: } (x^2 + y^2 + z^2) + (9 + 4 + 1) + (-6x + 4y - 2z)$$

$$\text{Subj: } x^2 + y^2 + z^2 = 4$$

$$\text{opt: } 18 - 6x + 4y - 2z$$

$$\text{Subj: } x^2 + y^2 + z^2 = 4$$

$$\hookrightarrow x^2 + y^2 + z^2 - 4 = 0$$

$$\text{opt: } f(x, y, z) = 18 - 6x + 4y - 2z$$

$$\text{Subj: } g(x, y, z) = 0 \text{ for } g(x, y, z) = x^2 + y^2 + z^2 - 4$$

$$\text{w/ } F(x, y, z, \lambda) = f(x, y, z) - \lambda g(x, y, z)$$

$$= 18 - 6x + 4y - 2z - \lambda(x^2 + y^2 + z^2 - 4)$$

$$\nabla F = 0$$

$$\nabla F = \langle -6 - 2\lambda x, 4 - 2\lambda y, -2 - 2\lambda z, -(x^2 + y^2 + z^2 - 4) \rangle \quad \text{by } \lambda(1) \rightarrow \lambda \neq 0$$

$$\therefore \nabla F = 0 \text{ iff } \begin{cases} -6 - 2\lambda x = 0 \\ 4 - 2\lambda y = 0 \\ -2 - 2\lambda z = 0 \\ -(x^2 + y^2 + z^2 - 4) = 0 \end{cases} \text{ iff } \begin{cases} \lambda x = -3 & (1) \\ \lambda y = 2 & (2) \\ \lambda z = -1 & (3) \\ x^2 + y^2 + z^2 = 4 & (4) \end{cases}$$

multiply (4) by  $\lambda^2$ .

$$\lambda^2(x^2 + y^2 + z^2) = 4\lambda^2 \text{ ie } (\lambda x)^2 + (\lambda y)^2 + (\lambda z)^2 = 4\lambda^2$$

Now apply (1)(2)(3)

$$(-3)^2 + (2)^2 + (-1)^2 = 4\lambda^2$$

$$14 = 4\lambda^2$$

$$\therefore \lambda = \pm \sqrt{\frac{7}{2}}$$

Now remember (1):  $\lambda x = -3$   
(2):  $\lambda y = 2$   
(3):  $\lambda z = -1$

$$\text{w/ } \lambda = \pm \sqrt{\frac{7}{2}}$$

2 cases for  $\lambda$ :

if  $\lambda = \sqrt{\frac{7}{2}}$ : then solving (1)(2)(3) for  $x, y, z$   
yielding  $(-3\sqrt{\frac{2}{7}}, 2\sqrt{\frac{2}{7}}, -\sqrt{\frac{2}{7}}) = A$

$$\text{now } f(A) = 18 - 6(-3\sqrt{\frac{2}{7}}) + 4(2\sqrt{\frac{2}{7}}) - 2(-\sqrt{\frac{2}{7}}) \\ = 18 + 28\sqrt{\frac{2}{7}}$$

if  $\lambda = -\sqrt{\frac{7}{2}}$ : then solving (1)(2)(3) for  $x, y, z$   
yielding  $(3\sqrt{\frac{2}{7}}, -2\sqrt{\frac{2}{7}}, \sqrt{\frac{2}{7}}) = B$

$$\text{now } f(B) = 18 - 6(3\sqrt{\frac{2}{7}}) + 4(-2\sqrt{\frac{2}{7}}) - 2(\sqrt{\frac{2}{7}}) = 18 - 28\sqrt{\frac{2}{7}}$$

\* global optimization comes from local optimization.

$$\therefore f(A) > f(B)$$

$\therefore f(A)$  is furthest from  $(3, -2, 1)$

$\therefore f(B)$  is closest to  $(3, -2, 1)$

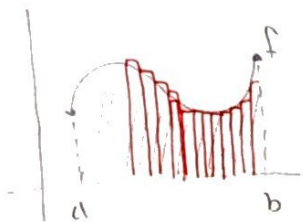
via Lagrange multipliers.

Exercise: Find the maximum volume of a box w/ no lid and surface area  $R$ .

# Double Integral

Goal: integrate functions of 2 variable  
(Should an integral mean?)

in Calc I: can integrate:



$$\int_a^b f(x) dx = \text{"net area under graph of f"}$$

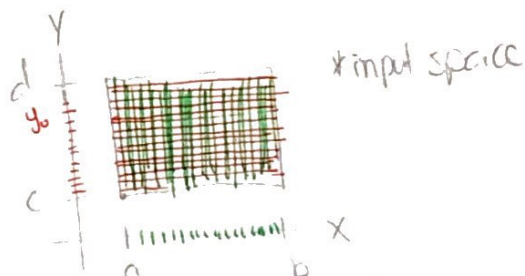
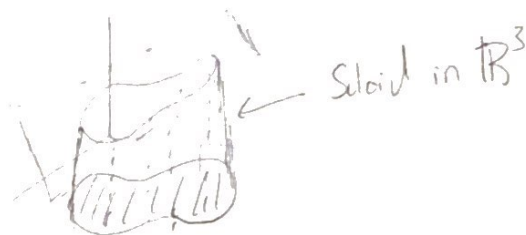
in Calc III:  $\iint_R f(x,y) dA$

Should represent the net volume under the graph of  $f$  above  $R$ .

- work w/ simplest possible regions: rectangles

$$R = [a,b] \times [c,d]$$

$$= \{(x,y) \mid x \in [a,b], y \in [c,d]\}$$



\*input space

$$R = [a,b] \times [c,d]$$

\*in Calc I,

to compute the definite integral  $\int_a^b f(x) dx$ , we "check" the interval  $[a,b]$  and we approximate area via "left" endpoints adding rectangles area w/ height  $f(\text{endpoints})$

\*in Calc III,  $\iint_R f(x,y) dA$

is approx. by "chunking" rectangles and then picking some convention e.g.  $f(\text{lower left endpoint})$

for height. \*limit the approx.

Fubini's Theorem: if  $f(x,y)$  is cts on  $R = [a,b] \times [c,d]$ , then

$$\int_{y=c}^d \left( \int_{x=a}^b f(x,y) dx \right) dy = \iint_R f(x,y) dA = \int_{x=a}^b \left( \int_{y=c}^d f(x,y) dy \right) dx$$

\* Start by fixing  $x$  or  $y$  first.

NB: hard in.

Ex: Compute  $\iint_R x \sec^2(y) dA$  where  $R = [1,3] \times [0, \frac{\pi}{4}]$

$$\begin{aligned} & \int_0^{\pi/4} \int_1^3 x \sec^2(y) dx dy \\ & \int_0^{\pi/4} \left[ \frac{1}{2} x^2 \sec^2(y) \right]_1^3 dy \quad \frac{1}{2} x^2 \sec^2(y) \Big|_1^3 = 4 \sec^2(y) \\ & \int_0^{\pi/4} 4 \sec^2(y) dy \rightarrow 4 \tan(y) \Big|_0^{\pi/4} = \boxed{4} \end{aligned}$$

Other order:

$$\begin{aligned} & \int_1^3 \int_0^{\pi/4} x \sec^2(y) dy dx \rightarrow \int_1^3 x \tan(y) \Big|_0^{\pi/4} dy \\ & \int_1^3 x dx \rightarrow \boxed{4} \end{aligned}$$

Ex: Compute  $\iint_R \frac{1}{1+x+y} dA$  on  $R = [1,2] \times [2,3]$

$$\begin{aligned} \text{Sol: } & \int_2^3 \int_1^2 \frac{1}{1+x+y} dx dy \rightarrow \left[ \ln|1+x+y| \right]_1^2 \rightarrow \ln|1+2+y| - \ln|1+1+y| \\ & \int_2^3 \ln|3+y| - \ln|2+y| dy \rightarrow 6\ln(6) - 10\ln(5) + 4\ln(4) - 6 + 5 + 5 - 4 \\ & = 6\ln(6) - 10\ln(5) + 4\ln(4) \end{aligned}$$